

Disclosure of Quantitative Information about Non-Consolidated Net Stable Funding Ratio

Mizuho Trust & Banking

Second Quarter of Fiscal Year Ended Mar. 2022

(In million yen, %)

(In million yen, %)

Item		Current Quarter					Prior Quarter				
		Unweighted value by residual maturity				Weighted value	Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	6 months to < 1yr	≥ 1yr		No maturity	< 6 months	6 months to < 1yr	≥ 1yr	
Available stable funding (ASF) items (1)											
1	Capital; of which:	520,695	0	0	0	520,695					
2	Common Equity Tier 1 capital, Additional Tier 1 capital and Tier 2 capital (excluding the proportion of Tier 2 instruments with residual maturity of less than one year) before the application of capital deductions	520,695	0	0	0	520,695					
3	Other capital instruments that are not included in the above cate	0	0	0	0	0					
4	Funding from retail and small business customers; of which:	1,604,826	0	0	0	1,457,567					
5	Stable deposits	264,474	0	0	0	251,250					
6	Less stable deposits	1,340,352	0	0	0	1,206,317					
7	Wholesale funding; of which:	686,083	2,214,326	494,417	520,422	1,510,716					
8	Operational deposits	0	0	0	0	0					
9	Other wholesale funding	686,083	2,214,326	494,417	520,422	1,510,716					
10	Liabilities with matching interdependent assets	0	0	0	0	0					
11	Other liabilities; of which:	18,293	0	0	0	18,293					
12	Derivative liabilities				0						
13	All other liabilities and equity not included in the above categori	18,293	0	0	0	18,293					
14	Total available stable funding					3,507,272					
Required stable funding (RSF) items (2)											
15	HQLA					71,832					
16	Deposits held at financial institutions for operational purposes	2,802	0	0	0	1,401					
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	41,299	401,109	296,177	2,678,845	2,647,861					
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	40,152	0	0	0					
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	10,413	85,873	66,048	371,212	418,679					
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	346	273,687	198,883	2,193,081	2,094,305					
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	4,343	2,179	31,968	24,040					
22	Residential mortgages; of which:	0	1,280	1,230	25,748	18,370					
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,165	1,120	23,856	16,649					
24	Securities that are not in default and do not qualify as HQLA and other similar assets	30,538	114	30,014	88,803	116,505					
25	Assets with matching interdependent liabilities	0	0	0	0	0					
26	Other assets; of which:	372,154	1,464	812	9,697	383,468					
27	Physical traded commodities, including gold	0				0					
28	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs (including those that are not recorded on consolidated balance sheet)				3,352	2,849					
29	Derivative assets				1,842	1,842					
30	Derivative liabilities (before deduction of variation margin posted)				0	0					
31	All other assets not included in the above categories	372,154	1,464	812	4,501	378,775					
32	Off-balance sheet items				1,436,274	21,682					
33	Total required stable funding					3,126,245					
34	Non-consolidated net stable funding ratio (NSFR)					112.1%					